

CLAIMS:

1. A method for evaluating an investment portfolio comprising:

accessing data for a plurality of companies in an investment portfolio;

fiscally realigning the data;

calculating at least one predetermined set of values for each company using the fiscally realigned data;

aggregating the at least one predetermined set of values to create aggregated values for the investment portfolio; and

creating a performance indicator as a function of the aggregated values.

2. The method of claim 1, wherein the data includes historical financial data for the plurality of companies.

3. The method of claim 2, wherein the historical financial data is accessed from a database.

4. The method of claim 3, wherein the historical financial data is based on financial disclosures by each of the plurality of companies.

5. The method of claim 4, wherein the financial disclosures include one of 10-K filings and 10-Q filings.

6. The method of claim 1, wherein fiscally realigning comprises converting the data from a fiscal year basis to a comparable calendar year basis.

7. The method of claim 6, wherein the fiscally realigned data provides a comparable comparison period for the plurality of companies, the comparable comparison period having one of two of three months in common for a desired fiscal quarter and forty-eight of sixty months in common for a five year fiscal period.

8. The method of claim 6, wherein the fiscal year basis includes a fiscal day, a fiscal month, and a fiscal year.

9. The method of claim 8, wherein the comparable calendar year basis includes a calendar day, a calendar month, and a calendar year.

10. The method of claim 1, wherein the fiscally realigning includes eliminating data for any of the plurality of companies lacking a comparable fiscal year.

11. The method of claim 10, wherein the comparable fiscal year includes a fiscal year having between fifty weeks and fifty-four weeks.

12. The method of claim 10, wherein fiscally realigning comprises converting a fiscal period for each of the plurality of companies into a comparable calendar period.

13. The method of claim 12, wherein the fiscal period includes one of a five-year period, a one-year period, a year-to-date period and a quarterly period.

14. The method of claim 12, wherein converting each fiscal period includes deriving a calendar-based date for the fiscal

period and realigning the financial data using the calendar-based date.

15. The method of claim 14, wherein deriving the calendar-based date includes:

if a last day of the fiscal period ends between the first and fifteenth day of a fiscal month, then the fiscal period is realigned to a month preceding the fiscal month; and

if the last day of the fiscal period is after the fifteenth day of the fiscal month, then the fiscal period retains the fiscal month.

16. The method of claim 14, wherein realigning the financial data includes:

for a five year period, if a last month of the fiscal period is between July and December, a calendar year assigned to the fiscal period is the same as the year of the fiscal period, and if the last month of the fiscal period is between January and June, then the calendar year assigned to the fiscal period is one year less than the year of the fiscal period;

for up to a one year period, if the last month of the fiscal period is one of January, April, July and October, then a calendar quarter is assigned to the fiscal period as ending a month preceding the last month of the fiscal period, otherwise, the calendar quarter is assigned to the fiscal period as ending the last month of the fiscal period.

17. The method of claim 1, wherein the at least one predetermined set of values includes a fundamental financial measure.

18. The method of claim 17, wherein the fundamental financial measure includes one of a growth measure, a profitability measure, a capital structure measure and a valuation measure.

19. The method of claim 18, wherein the growth measure includes one of a sales growth value, an earnings per share value and common equity per share value.

20. The method of claim 18, wherein the profitability measure, includes one of a return on equity value and a profit margin value.

21. The method of claim 18, wherein the capital structure measure includes one of an equity:assets value, an interest coverage value and a cash flow:debt service value.

22. The method of claim 18, wherein the valuation value includes one of a price:earnings value and a price:book value.

23. The method of claim 1, wherein the performance indicator includes one of a growth indicator, a profitability indicator, a capital structure indicator and a valuation indicator, the performance indicator including the aggregated values for substantially all of the plurality of companies.

24. The method of claim 23, wherein the aggregated values include at least one predetermined set of values for a respective one of the plurality of companies having a negative value.

25. The method of claim 1, wherein aggregating the at least one predetermined set of values includes weighing the data for

each of the plurality of companies based on a value of each company as a percentage of the plurality of companies.

26. The method of claim 1, wherein the investment portfolio includes one of a mutual fund, a pension fund or other investment portfolio.

27. The method of claim 1, wherein each of the plurality of companies is identified by a CUSIP member.

28. A method for evaluating an investment portfolio, comprising:

identifying one of a number of holdings and a value of holdings at a first predetermined time for an investment portfolio;

identifying one of a number of completely new holdings and a value of the completely new holdings at a second predetermined time for the investment portfolio;

identifying one of a number of completely sold holdings and a value of the completely sold holdings at the second predetermined time for the investment portfolio;

summing one of (a) the number of completely new holdings and the number of completely sold holding and (b) the value of the completely new holdings and the value of the completely sold holdings;

dividing the summed value by one of the number of holdings of the first predetermined time and the value of holdings at the first predetermined time to produce a stability ratio;

evaluating the investment portfolio as a function of the stability ratio.

29. The method of claim 28, wherein the investment portfolio includes one of a mutual fund, a pension fund or other investment portfolio.

30. The method of claim 28, wherein the second predetermined time is six months after the first predetermined time.

31. The method of claim 28, wherein the evaluating includes assigning a rating to the investment portfolio having a relationship to the stability ratio.

32. A method for evaluating an investment portfolio, comprising:

accessing data for a plurality of companies in an investment portfolio;

fiscally realigning the data;

calculating at least one predetermined set of values for each company using the fiscally realigned data;

aggregating the at least one predetermined set of values to create aggregated values for the investment portfolio; and

creating a performance indicator as a function of the aggregated values;

identifying one of a number of holdings and a value of holdings at a first predetermined time for the investment portfolio;

identifying one of a number of completely new holdings and a value of the completely new holdings at a second predetermined time for the investment portfolio;

identifying one of a number of completely sold holdings and a value of the completely sold holdings at the second predetermined time for the investment portfolio;

summing one of (a) the number of completely new holdings and the number of completely sold holding and (b) the value of the completely new holdings and the value of the completely sold holdings;

dividing the summed value by one of the number of holdings of the first predetermined time and the value of holdings at the first predetermined time to produce a stability ratio; and

generating a multivariate analysis of the investment portfolio using at least one performance indicator and the stability ratio.

33. The method of claim 32, wherein the investment portfolio includes a plurality of investment portfolios.